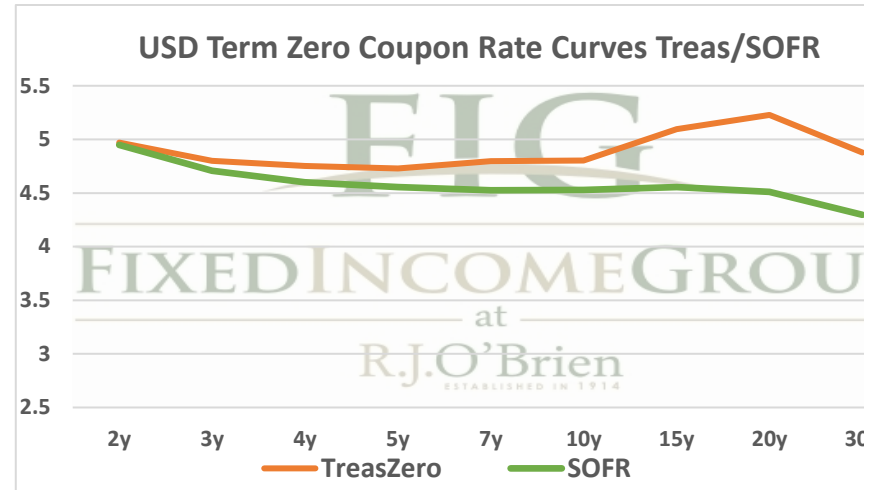
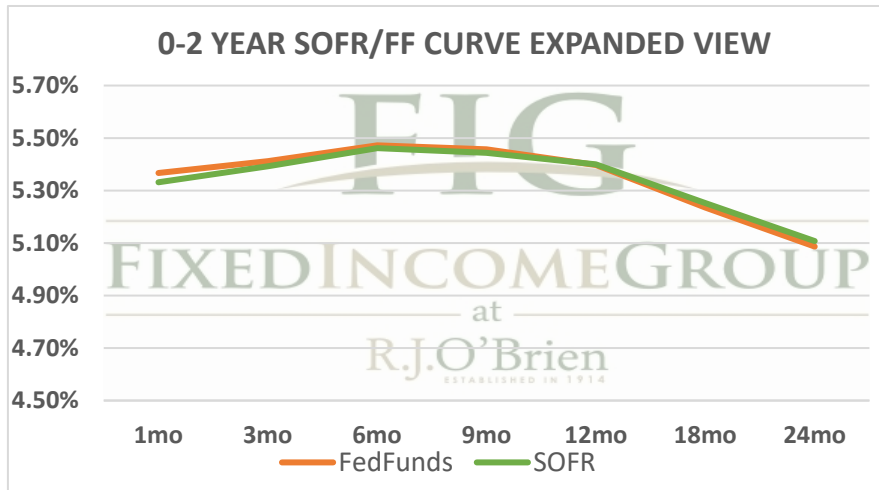


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33204%	5.39210%	5.46154%	5.44341%	5.39997%	5.25224%	5.10743%	4.98369%
1.00459148	1.0137798	1.02776281	1.041430368	1.054899713	1.079950826	1.103709152	1.151725635
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
10/24/2023	10/24/2023	10/24/2023	10/24/2023	10/24/2023	10/24/2023	10/24/2023	10/24/2023
11/23/2023	1/23/2024	4/23/2024	7/23/2024	10/23/2024	4/23/2025	10/23/2025	10/23/2026
31	92	183	274	366	548	731	1096

Term FedFunds from 1-day Returns							
5.36686%	5.41146%	5.47213%	5.45715%	5.39789%	5.23528%	5.08654%	
100.46215%	101.38293%	102.78166%	104.15349%	105.48786%	107.96925%	110.32850%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
10/24/2023	10/24/2023	10/24/2023	10/24/2023	10/24/2023	10/24/2023	10/24/2023	
11/23/2023	1/23/2024	4/23/2024	7/23/2024	10/23/2024	4/23/2025	10/23/2025	
31	92	183	274	366	548	731	

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For more information, contact Rocco Chierici (SVP, RJO FIG) or Corrine Baynes (VP, RJO FIG) at RJ O'Brien: 312-373-5439

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